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ROYAL AIRCRAFT ESTABLISHMENT

THE DETERMINATION OF CRITICAL FLUTTER CONDITIONS OF MONLINEAR SYSTEMS

by

D. L. Woodcock

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THE DETERMINATION OF CRITICAL FLUTTER CONDITIONS OF NONLINEAR SYSTEMS

by

D. L. Woodcock

#### SUMMARY

A flutter analysis procedure for nonlinear systems is proposed as an alternative to timewise integration methods. It is based on an energy method due to J. Roorda and S. Nemat-Nasser; and shows promise of being a practical procedure provided the number of parameters can be minimised by the representation of the flutter system by an equivalent (condensed) two degree of freedom system in the neighbourhood of the critical condition. The relationship to the simpler method put forward by R.F. Taylor et alia is considered.

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#### 1 INTRODUCTION

The theoretical prediction of flutter characteristics can normally be treated adequately as a linear, small perturbation, problem. However there may be circumstances where a nonlinear analysis is essential. This may sometimes be the case, for example, in transonic flow conditions. One obvious method that could be used would be to determine by numerical, timewise, integration the motion consequent upon a number of initial disturbances. So by interpolation one should be able to determine possible states of periodic motion. Alternatively one can attempt to determine directly such limit cycles. This present paper is, therefore, an initial consideration of how this might be done. An approximate method, with two possible simplifications, is suggested.

#### 2 THE BASIC RELATIONSHIPS

Suppose we have an aeroelastic system where Lagrange equation of motion can be approximated sufficiently well, for the purpose of finding periodic solutions, by the nonlinear matrix differential equation:-

$$Av^{2}q'' + \left(Bv + \frac{Dv}{v}\right)q' + \left(C + \frac{E}{v^{2}}\right)q$$

$$+ f(q,vq') + \frac{1}{v^{2}}g(q,vvq') = 0 . \qquad (2-1)$$

Here A is the inertia matrix, B and D the linear aerodynamic and structural damping matrices respectively, C and  $\xi$  the linear aerodynamic and structural stiffness matrices respectively, f is a column vector of the nonlinear aerodynamic terms, and g is a column vector of the nonlinear structural terms. A non-dimensional time  $\tau$  (=  $\omega t$ ) has been introduced where  $\omega$  is an, as yet, undetermined frequency. The frequency parameter based on this frequency, the airspeed and a chosen reference length is denoted by  $\nu$ . The primes denote differentiation with respect to  $\tau$ .  $\nu$  is an airspeed parameter, being the ratio of the airspeed to some reference speed. The matrices A and E will both be symmetric and positive definite, but the other square matrices (B, C and D) have no special properties. When desired we will divide them into symmetric and skew-symmetric parts denoted respectively by the subscripts s and a.

We wish to find a relationship between the amplitude of steady state oscillations and the speed parameter v, and also to determine whether the steady state oscillations are stable. Of course, one may wish to vary another parameter rather than v but the procedure should be basically similar to that which we will describe. It is not to be expected that steady state oscillations will be possible at all values of v. The method to be described is an application of that proposed by Roorda and Nemat-Nasser<sup>1</sup>. The rather simpler approach suggested by Taylor, Bogner and Stanley<sup>2</sup>, which is a generalisation to a multi-degree of freedom system of the text book energy-balance method (see eg Ref 3, p 100), will appear as a by-product.

Let us assume the equation (2-1) has a periodic solution and let the parameter  $\omega$  which we have introduced, but not specified, be the frequency of this motion. We will,

$$q = \alpha p(x,\tau) \tag{2-2}$$

where  $\alpha$  is an amplitude parameter, and x is a column vector of parameters  $\mathbf{x}_i$  (i = 1+m) which are to be determined so that (2-2) is close to the true solution. p will thus be periodic of period  $2\pi$  and in particular

$$p(x,0) = p(x,2\pi)$$
 (2-3)

The existence of a steady state solution implies that no energy is accumulated or dissipated over a complete cycle. This means, writing the left-hand side of (2-1) as y(q,q',q''), that our assumed solution must satisfy

$$\alpha \int_{0}^{2\pi} \{p'(x,\tau)\}^{T} y(\alpha p, \alpha p', \alpha p'') d\tau = 0 . \qquad (2-4)$$

The matrices A , E and C since they are symmetric, and the matrices  $B_a$  and  $D_a$  since they are skew-symmetric, will make no contribution to this integral. Equation (2-4) can therefore be rewritten

$$\chi(\alpha, \mathbf{v}, \mathbf{v}, \mathbf{x}) \equiv \int_{0}^{2\pi} \left\{ p^{\dagger}(\mathbf{x}, \mathbf{\tau}) \right\}^{\mathbf{T}} \left\{ \left( \mathbf{B}_{\mathbf{S}} \mathbf{v} + \mathbf{D}_{\mathbf{S}} \frac{\mathbf{v}}{\mathbf{v}} \right) \alpha p^{\dagger} + \mathbf{C}_{\mathbf{a}} \alpha p + \mathbf{f}(\alpha p, \mathbf{v} \alpha p^{\dagger}) + \frac{1}{\mathbf{v}^{2}} \mathbf{g}(\alpha p, \mathbf{v} \mathbf{v} \alpha p^{\dagger}) \right\} d\mathbf{\tau} = 0$$

$$\dots (2-5)$$

where we have assumed  $\alpha$  is not zero.

To obtain further useful relationships we turn to Hamilton's principle which states that the virtual work done by the generalised forces during any admissible virtual displacements over an arbitrary period of time must be zero. Now the elements of y are the generalised forces, since (2-1) is the equation of those forces to zero, and so

$$\int_{\tau_1}^{\tau_2} \delta q^T y(\alpha p, \alpha p', \alpha p'') d\tau = 0 . \qquad (2-6)$$

But from (2-2) we can write  $\delta q$  in terms of arbitrary variations of the elements of x and of the frequency  $\omega$ . Thus, remembering that  $d\tau/d\omega = t = \tau/\omega$ ,

$$\delta q = \frac{\alpha \tau}{\omega} p^{*}(x,\tau) \delta \omega + \alpha \left[ \frac{\partial p}{\partial x_{1}} \frac{\partial p}{\partial x_{2}} \dots \frac{\partial p}{\partial x_{m}} \right] \delta x . \qquad (2-7)$$

Consequently, since  $\delta \omega$  and  $\delta x$  are arbitrary, and taking the time interval  $(\tau_1 \rightarrow \tau_2)$  to be a complete cycle, we have the set of equations

$$\int_{0}^{2\pi} \left\{ p'(x,\tau) \right\}^{T} y(\alpha p, \alpha p', \alpha p'') \tau d\tau = 0 \qquad (2-8)$$

and

$$\int_{0}^{2\pi} \left(\frac{\partial \mathbf{p}}{\partial \mathbf{x}_{i}}\right)^{T} \mathbf{y}(\alpha \mathbf{p}, \alpha \mathbf{p}^{\dagger}, \alpha \mathbf{p}^{"}) d\tau = 0 \qquad i = 1 \rightarrow m . \qquad (2-9)$$

We have here assumed that  $\alpha/\omega$  , as well as  $\alpha$  , is not zero.

The above equations (2-5), (2-8) and (2-9) provide a means of determining all but one of the unknowns  $\alpha$ ,  $\nu$ ,  $\mathbf{v}$ ,  $\mathbf{x}$  in terms of the remaining one - say determine  $\nu$ ,  $\nu$  and the  $\mathbf{x}_i$  in terms of the amplitude parameter  $\alpha$ . The accuracy of the approximate solution will depend on how adequately the assumed form for the mode of displacement  $p(\mathbf{x},\tau)$  can represent the true solution. The method of imposed disturbances  $^2$  (or energy-balance method (Ref 3, p 100)) uses just equation (2-5); the only unknown allowed in the assumed displacement is the amplitude parameter  $\alpha$ , the frequency and displacement mode being determined from the limiting (linear) case when  $\alpha \to 0$ . An alternative simplification would be to just use equations (2-5) and (2-8) and so determine say the frequency and speed parameters in terms of the amplitude parameter. However, as the example of section 2.1 shows, it is questionable whether this would yield any improvement over just using (2-5), though it does avoid the assumption that the frequency is unchanged from the linear case.

Before further consideration of how this suggested method could be implemented we will in the next section consider a very simple example in order to get a feel for what is involved.

#### 2.1 A simple, one degree of freedom, example

Consider the equation

$$v^2 x'' + \frac{\varepsilon v}{v} (x^2 - v) x' + \frac{x}{v^2} = 0 . \qquad (2-10)$$

This represents a one degree of freedom system in which the structural damping is the nonlinear term  $\epsilon v x^2 x'/v$ , and the only aerodynamic term is the damping ( $-\epsilon v x'$ ). By a change of variables this can be transformed into the standard van der Pol equation

$$\frac{d^2\xi}{dn^2} + \mu(\xi^2 - 1) \frac{d\xi}{dn} + \xi = 0$$
 (2-11)

and so we see (cf Ref 3, pp 102-106) that, for  $\epsilon$  small, equation (2-10) has a limit cycle solution

$$x = 2\sqrt{v} \cos \tau + 0(\varepsilon) \tag{2-12}$$

with

$$v = \frac{1}{v} + O(\varepsilon^2) \qquad (2-13)$$

Note that the solution of van der Pol's equation transformed to our variables gives  $x = 2\sqrt{v} \cos\left\{\frac{1+0(\epsilon^2)}{vv}\tau\right\} + O(\epsilon) \text{ , but our choice of } \omega \text{ as the frequency of the periodic solution means that the period in } \tau \text{ is } 2\pi \text{ and so we obtain (2-13).}$ 

Now if we neglect the nonlinear term in (2-10) we find that the only periodic solution occurs when v = 0 and vv is finite and is ( $\alpha$  is arbitrary)

$$x = \alpha \cos\left(\frac{\tau}{vv}\right). \tag{2-14}$$

With the proviso about  $\omega$  this becomes

$$x = \alpha \cos \tau \tag{2-15}$$

with

$$v = \frac{1}{v} \quad . \tag{2-16}$$

We will therefore use equation (2-15) as the trial solution, corresponding to equation (2-2), for the methods proposed in section 2 when either just equation (2-5) or equations (2-5) and (2-8) are used. Equation (2-5) is

$$\frac{\alpha \epsilon \nu}{\nu} \int_{0}^{2\pi} (\alpha^{2} \cos^{2} \tau - \nu) \sin^{2} \tau d\tau = 0$$
 (2-17)

which gives

$$v = \frac{\alpha^2}{4} . \qquad (2-18)$$

In addition for this system equation (2-8) becomes

$$-\alpha \int_{0}^{2\pi} \left\{ -v^{2} \cos \tau - \frac{\varepsilon v}{v} \left(\alpha^{2} \cos^{2} \tau - v\right) \sin \tau + \frac{\cos \tau}{v^{2}} \right\} \tau \sin \tau d\tau = 0 \qquad (2-19)$$

and so

$$\frac{1}{2}\left(v^2 - \frac{1}{v^2}\right) + \frac{\varepsilon v\pi}{v}\left(-\frac{\alpha^2}{4} + v\right) = 0 \qquad (2-20)$$

The solution of this equation is

$$v = \frac{1}{v} - \pi \varepsilon \left( -\frac{\alpha^2}{4v} + 1 \right) + O(\varepsilon^2)$$
 (2-21)

....(2-25)

$$v = \frac{1}{v} + O(\varepsilon^2) \qquad (2-22)$$

Thus, in either case the solution thus obtained has an error  $O(\epsilon)$  in x and one of  $O(\epsilon^2)$  in v (of equations (2-12) and (2-13); for, when only (2-5) used, v is assumed to be given by the linear solution (2-16).

Making use also of (2-8) avoids the assumption that the frequency is unchanged from the linear case, but otherwise produces no improvement and it is obvious that this must be a consequence of the trial solution (2-15) being too crude.

To obtain a more accurate solution we take as a trial solution equation (2-15) with the addition of a third harmonic, ie

$$x = \alpha \left\{ \cos \tau + x_1 \cos 3\tau + x_2 \sin 3\tau \right\} \equiv \alpha p . \qquad (2-23)$$

This yields, omitting second order terms in  $x_1$  and  $x_2$ 

$$p' = -\sin \tau - 3x_1 \sin 3\tau + 3x_2 \cos 3\tau$$
 (2-24)

and

$$y(\alpha p, \alpha p', \alpha p'') \approx \alpha \left[ \left\{ \left( \frac{1}{v^2} - v^2 \right) \cos \tau - \frac{\varepsilon v}{v} \sin \tau \left( \alpha^2 \cos^2 \tau - v \right) \right\} + x_1 \left\{ \left( \frac{1}{v^2} - 9v^2 \right) \cos 3\tau - \frac{\varepsilon v}{v} \left( 2 \sin \tau \cos \tau \cos 3\tau + 3(\alpha^2 \cos^2 \tau - v) \sin 3\tau \right) \right\} + x_2 \left\{ \left( \frac{1}{v^2} - 9v^2 \right) \sin 3\tau - \frac{\varepsilon v}{v} \left( 2 \sin \tau \cos \tau \sin 3\tau - 3(\alpha^2 \cos^2 \tau - v) \cos 3\tau \right) \right\} \right\}$$

Thus we obtain from equations (2-5), (2-8) and (2-9) to the same order of accuracy

$$\int_{0}^{2\pi} \left[ \sin^{2}\tau \, (\alpha^{2} \cos^{2}\tau - v) + x_{1} \left\{ 2 \sin^{2}\tau \cos \tau \cos 3\tau + 6 \sin \tau \sin 3\tau \, (\alpha^{2} \cos^{2}\tau - v) \right\} \right.$$

$$\left. + x_{2} \left\{ 2 \sin^{2}\tau \cos \tau \sin 3\tau - 6 \sin \tau \cos 3\tau \, (\alpha^{2} \cos^{2}\tau - v) \right\} \right] d\tau = 0.$$

$$\dots (2-26)$$

$$\int_{0}^{2\pi} \left[ \left\{ \left( \frac{1}{v^{2}} - v^{2} \right) \sin \tau \cos \tau - \frac{\varepsilon v}{v} \sin^{2}\tau \left( \alpha^{2} \cos^{2}\tau - v \right) \right\} \right]$$

$$+ x_{1} \left\{ \left( \frac{1}{v^{2}} - 9v^{2} \right) \sin \tau \cos 3\tau + 3 \left( \frac{1}{v^{2}} - v^{2} \right) \cos \tau \sin 3\tau - \frac{\varepsilon v}{v} \left( 2 \sin^{2}\tau \cos \tau \cos 3\tau + 6 \sin \tau \sin 3\tau \left( \alpha^{2} \cos^{2}\tau - v \right) \right) \right\}$$

$$+ x_{2} \left\{ \left( \frac{1}{v^{2}} - 9v^{2} \right) \sin \tau \sin 3\tau - 3 \left( \frac{1}{v^{2}} - v^{2} \right) \cos \tau \cos 3\tau - \frac{\varepsilon v}{v} \left( 2 \sin^{2}\tau \cos \tau \sin 3\tau - 6 \sin \tau \cos 3\tau \left( \alpha^{2} \cos^{2}\tau - v \right) \right) \right\} \right] \tau d\tau = 0 \cdot (2-27)$$

$$\int_{0}^{2\pi} \left[ \left( \frac{1}{v^{2}} - v^{2} \right) \cos \tau \cos 3\tau - \frac{\varepsilon v}{v} \sin \tau \cos 3\tau \left( \alpha^{2} \cos^{2}\tau - v \right) \right.$$

$$+ x_{1} \left\{ \left( \frac{1}{v^{2}} - 9v^{2} \right) \cos^{2}3\tau - \frac{\varepsilon v}{v} \left( 2 \sin \tau \cos \tau \cos^{2}3\tau + 3(\alpha^{2} \cos^{2}\tau - v) \sin 3\tau \cos 3\tau \right) \right\}$$

$$+ x_{2} \left\{ \left( \frac{1}{v^{2}} - 9v^{2} \right) \sin 3\tau \cos 3\tau - \frac{\varepsilon v}{v} \left( 2 \sin \tau \cos \tau \sin 3\tau \cos 3\tau - 3(\alpha^{2} \cos^{2}\tau - v) \cos^{2}3\tau \right) \right\} \right] d\tau = 0 . (2-28)$$

and

$$\int_{0}^{2\pi} \left[ \left( \frac{1}{v^{2}} - v^{2} \right) \cos \tau \sin 3\tau - \frac{\varepsilon v}{v} \sin \tau \sin 3\tau \right] (\alpha^{2} \cos^{2}\tau - v)$$

$$+ x_{1} \left\{ \left( \frac{1}{v^{2}} - 9v^{2} \right) \sin 3\tau \cos 3\tau - \frac{\varepsilon v}{v} \left( 2 \sin \tau \cos \tau \sin 3\tau \cos 3\tau + 3(\alpha^{2} \cos^{2}\tau - v) \sin^{2}3\tau \right) \right\}$$

$$+ x_{2} \left\{ \left( \frac{1}{v^{2}} - 9v^{2} \right) \sin^{2}3\tau - \frac{\varepsilon v}{v} \left( 2 \sin \tau \cos \tau \sin^{2}3\tau - 3(\alpha^{2} \cos^{2}\tau - v) \sin 3\tau \cos 3\tau \right) \right\} \right] d\tau = 0 . (2-29)$$

$$\left(\frac{\alpha^2}{4} - v\right) + x_1 \left(-\frac{1}{2} + \frac{6\alpha^2}{4}\right) = 0$$
 (2-30)

$$-\frac{1}{2}\left(\frac{1}{v^{2}}-v^{2}\right)-\frac{\pi \varepsilon v}{v}\left(\frac{\alpha^{2}}{4}-v\right)+x_{1}\left\{-\frac{2}{v^{2}}+\frac{\pi \varepsilon v}{v}\left(\frac{3\alpha^{2}-1}{2}\right)\right\}+x_{2}\left\{-\frac{\varepsilon v}{v}\left(\frac{7}{24}+\frac{\alpha^{2}}{8}+\frac{3v}{2}\right)\right\}=0$$
.....(2-31)

$$\left(\frac{1}{v^2} - 9v^2\right) x_1 + \frac{3\varepsilon v}{v} \left(\frac{\alpha^2}{2} - v\right) x_2 = 0$$
 (2-32)

and

$$-\frac{\varepsilon v \alpha^2}{4v} - \frac{3\varepsilon v}{v} \left(\frac{\alpha^2}{2} - v\right) x_1 + \left(\frac{1}{v^2} - 9v^2\right) x_2 = 0 \quad . \tag{2-33}$$

The solution of these equations is

$$x_1 = -\frac{3\alpha 4}{64} \varepsilon^2 + 0(\varepsilon^3) \tag{2-34}$$

$$x_2 = -\frac{\alpha^2}{32} \varepsilon + 0(\varepsilon^3)$$
 (2-35)

$$v = \frac{\alpha^2}{4} + \frac{3\alpha^4(3\alpha^2 - 1)}{128} \epsilon^2 + 0(\epsilon^3)$$
 (2-36).

$$v = \frac{4}{\alpha^2} - \frac{\alpha^2}{8} \left( 3 + \frac{7\alpha^2}{768} + \frac{\alpha^4}{64} \right) \epsilon^2 + 0(\epsilon^3)$$
 (2-37)

and so from (2-23)

$$x = \alpha \cos \tau - \frac{\alpha^3 \varepsilon}{32} \sin 3\tau + 0(\varepsilon^2) . \qquad (2-38)$$

Comparing with the known solution (eg McLachlan<sup>4</sup>, p 45) it is easily seen\* that we have now got a solution whose error in both x and v is of  $0(\epsilon^2)$ .

### THE METHOD OF IMPOSED DISTURBANCES (ALIAS ENERGY BALANCE)

When only equation (2-5) is used we take in the trial solution (2-2)

$$p(x,\tau) = \xi \cos \tau - \eta \sin \tau \qquad (3-1)$$

<sup>\*</sup> Probably the easiest w " to do thi is to put v = 1 and then, from (2-36),  $a^2 = 4\left(1 - \frac{33}{8}\epsilon^2\right)$ . In the coefficient of  $\epsilon^2$  in the expression for v (equation (2-37)) is (953/304) compared with the correct value of (-1/16).

where  $(\xi + i\eta)$  is the right hand eigenvector satisfying

$$\left\{-Av_{\ell}^{2}+i\left(B+\frac{D}{v_{\ell}}\right)v_{\ell}+\left(C+\frac{E}{v_{\ell}^{2}}\right)\right\}(\xi+i\eta)=0$$
 (3-2)

in the critical state when  $v_{\ell}$  and  $v_{\ell}$  are real. Thus  $v_{\ell}$ ,  $v_{\ell}$  and  $(\xi + i\eta)$  are obtained by the solution of the normal linear flutter problem. Two elements, all told, in  $\xi$  and  $\eta$  will be arbitrary. We also assume that the frequency in the nonlinear case is the same as in the linear case, ie we take

$$vv = v_{\ell}v_{\ell} \qquad (3-3)$$

Other assumptions could be made but in the absence of any strong evidence the above seems a reasonable choice. Substituting from (3-1) and (3-3) in (2-5) and integrating the linear terms, then gives the following equation relating the amplitude  $\alpha$  of maintained oscillations with the speed parameter  $\nu$ .

$$\alpha \pi \left\{ v_{\ell} v_{\ell} \left[ \xi^{T} \left( \frac{1}{v} B_{s} + \frac{1}{v^{2}} D_{s} \right) \xi + \eta^{T} \left( \frac{1}{v} B_{s} + \frac{1}{v^{2}} D_{s} \right) \eta \right] + 2 \xi^{T} C_{a} \eta \right\}$$

$$= \int_{0}^{2\pi} (\xi^{T} \sin \tau + \eta^{T} \cos \tau) \left\{ f \left[ \alpha(\xi \cos \tau - \eta \sin \tau), \frac{\alpha v_{\ell} v_{\ell}}{v} (-\xi \sin \tau - \eta \cos \tau) \right] + \frac{1}{v^{2}} g \left[ \alpha(\xi \cos \tau - \eta \sin \tau), \alpha v_{\ell} v_{\ell} (-\xi \sin \tau - \eta \cos \tau) \right] \right\} d\tau.$$

$$\dots (3-4)$$

Alternatively it could have been written as an equation connecting  $\alpha$  and the frequency parameter  $\nu$ . If the nonlinear aerodynamic and structural terms, f and g, can be evaluated numerically with little difficulty – one might, for example, have an analytical approximation to g deduced from resonance tests – then the solution of (3-4) should be no problem. However, one may obtain f or g by a timewise integration procedure. Thus one would have to assume values of  $\alpha$  and  $\nu$  (or equivalently  $\nu$ ), evaluate the right hand side of (3-4) and then compare it with the left, and then repeat for other  $(\alpha, \nu)$  until one had got equality. In such a case a scalar parameter could be put on, say,  $D_g$  (the symmetric part of the structural damping matrix) and the results interpreted as values of this parameter as a function of  $\alpha$  and  $\nu$ . The curve in the  $(\alpha, \nu)$  plane where the parameter was unity would then indicate the critical states – the limit cycles.

#### 3.1 Energy balance with frequency determination

In this section we consider in more detail the use of (2-8) along with (2-5). In the trial solution  $p(x,\tau)$  is again taken to be given by equations (3-1) and (3-2). The assumption (3-3) is, however, no longer needed. Thus (2-5) gives

while from (2-8) we have

$$\alpha \left\{ \xi^{T} \left( 2\pi^{2} C_{a} - \pi \nu \left[ B_{s} + \frac{1}{\nu} D_{s} \right] \right) \eta + \xi^{T} \left( \pi^{2} \nu \left[ B_{s} + \frac{1}{\nu} D_{s} \right] + \frac{\pi}{2} \left[ C_{s} + \frac{1}{\nu^{2}} E - \nu^{2} A \right] \right) \xi$$

$$+ \eta^{T} \left( \pi^{2} \nu \left[ B_{s} + \frac{1}{\nu} D_{s} \right] - \frac{\pi}{2} \left[ C_{s} + \frac{1}{\nu^{2}} E - \nu^{2} A \right] \right) \eta \right\}$$

$$= \int_{0}^{2\pi} (\xi^{T} \sin \tau + \eta^{T} \cos \tau) \left\{ f \left[ \alpha(\xi \cos \tau - \eta \sin \tau), \alpha \nu (-\xi \sin \tau - \eta \cos \tau) \right] + \frac{1}{\nu^{2}} g \left[ \alpha(\xi \cos \tau - \eta \sin \tau), \alpha \nu \nu (-\xi \sin \tau - \eta \cos \tau) \right] \right\} \tau d\tau .$$

$$\dots (3-6)$$

These two equations are particularly convenient in the case when the linear structural damping (or indeed just the symmetrical part of the linear structural damping matrix) is zero and there is no structural nonlinearity. It is common practice to assume no structural damping and rely on what there is present in practice for an extra little bit of safety margin\*. In this particular case  $D_{\rm g}$  and g will be zero therefore. The first equation (3-5), which then becomes

$$\alpha \pi \left\{ v \left( \xi^{T} B_{S} \xi + \eta^{T} B_{S} \eta \right) + 2 \xi^{T} C_{a} \eta \right\}$$

$$= \int_{0}^{2\pi} (\xi^{T} \sin \tau + \eta^{T} \cos \tau) f \left[ \alpha (\xi \cos \tau - \eta \sin \tau), \alpha v (-\xi \sin \tau - \eta \cos \tau) \right] d\tau \qquad (3-7)$$

can be solved, on the lines discussed in section 3, for  $\nu$  as a function of  $\alpha$  .

<sup>\*</sup> The addition of structural damping does not, however, necessarily make a system more stable.

The speed parameter v is then immediatel evaluated from equation (3-6) which in this particular case gives

$$\frac{1}{v^2} = \frac{1}{(\xi^T E \xi - \eta^T E \eta)} \left\{ \xi^T \left( v^2 A - 2\pi v B_s - C_s \right) \xi - \eta^T \left( v^2 A + 2\pi v B_s - C_s \right) \eta \right.$$

$$+ \frac{2}{\pi \alpha} \int_0^{2\pi} (\xi^T \sin \tau + \eta^T \cos \tau) f \left[ \alpha(\xi \cos \tau - \eta \sin \tau), \alpha (3-8) \right] d\tau$$

When the only nonlinearity is structural the solution is in one sense rather more difficult. We can eliminate  $\nu$  between the two equations, (3-5) and (3-6), and obtain an equation connecting  $\alpha$  and  $\nu\nu$ . Thus writing the following four constants as

$$\mathbf{k}_{1} = \boldsymbol{\xi}^{\mathrm{T}} \mathbf{B}_{\mathbf{S}} \boldsymbol{\xi} + \boldsymbol{\eta}^{\mathrm{T}} \mathbf{B}_{\mathbf{S}} \boldsymbol{\eta} \tag{3-9}$$

$$k_2 = \xi^T B_s \xi + \eta^T B_s \eta - \frac{1}{\pi} \xi^T B_s \eta$$
 (3-10)

$$c_1 = 2\xi^T C_a \eta ag{3-11}$$

$$c_2 = 2\xi^T C_a \eta + \frac{1}{2\pi} \{ \xi^T C_s \xi - \eta^T C_s \eta \}$$
 (3-12)

and also using the notation

$$g_{1}(\alpha,\nu\nu) = \frac{1}{\alpha(\nu\nu)^{2}\pi} \int_{0}^{2\pi} (\xi^{T} \sin \tau + \eta^{T} \cos \tau) g \left[\alpha(\xi \cos \tau - \eta \sin \tau), \alpha\nu\nu(-\xi \sin \tau - \eta \cos \tau)\right] d\tau$$

$$-\frac{1}{\nu\nu} \left(\xi^{T}D_{s}\xi + \eta^{T}D_{s}\eta\right) \qquad (3-13)$$

$$g_{2}(\alpha,\nu\nu) = \frac{1}{\alpha(\nu\nu)^{2}\pi^{2}} \int_{0}^{2\pi} (\xi^{T}\sin\tau + \eta^{T}\cos\tau)g\left[\alpha(\xi\cos\tau - \eta\sin\tau), \alpha\nu\nu(-\xi\sin\tau - \eta\cos\tau)\right]\tau d\tau$$

$$-\frac{1}{2\pi(\nu \nu)^{2}}(\xi^{T}E\xi-\eta^{T}E\eta)-\frac{1}{\nu \nu}(\xi^{T}D_{s}\xi+\eta^{T}D_{s}\eta-\frac{1}{\pi}\xi^{T}D_{s}\eta)+\frac{1}{2\pi}(\xi^{T}A\xi-\eta^{T}A\eta)$$
.....(3-14)

we obtain the relationship

$$(c_1k_2 - c_2k_1)\{k_2g_1(\alpha,\nu\nu) - k_1g_2(\alpha,\nu\nu)\} = \{c_2g_1(\alpha,\nu\nu) - c_1g_2(\alpha,\nu\nu)\}^2$$
. (3-15)

Having solved this equation for vv as a function of a one can then return to equation (3-5) or (3-6) to determine v and hence v. In this case (no aerodynamic nonlinearity), with the notation introduced in equations (3-9) to (3-14), they become

$$\begin{cases} v^2 \mathbf{g}_1(\alpha, vv) - v \mathbf{k}_1 - \mathbf{c}_1 = 0 \\ v^2 \mathbf{g}_2(\alpha, vv) - v \mathbf{k}_2 - \mathbf{c}_2 = 0 \end{cases}$$
 (3-16)

$$v^2 g_2(\alpha, vv) - vk_2 - c_2 = 0$$
 (3-17)

#### THE FULL PROPOSAL

Our full proposal involving the use of equations (2-5), (2-8) and (2-9) permits the introduction of some unknown parameters  $x_r$  - the elements of  $x_r$  - in the mode  $p(x,\tau)$  of the trial solution (2-2). In the one degree of freedom example considered in section (2-1) these were taken to be coefficients of harmonics higher than the fundamental (cf equation (2-23). For the multi-degree of freedom system there is more choice. One could alternatively allow variation in the relative values of the elements of  $p(x,\tau)$  rather than introduce higher harmonics, or perhaps use some mixture of the two ideas.

 ${\tt Baldock}^{{\tt 5,6}}$  has demonstrated how one can often find an equivalent two degree of freedom system which will represent the behaviour of a system with many more degrees of freedom with good accuracy at or in the vicinity of the flutter condition. Let the modes of these two degrees of freedom be represented in terms of the original generalised coordinates by the column vectors  $\phi$  and  $\theta$  , and let the flutter mode of the linear system be

$$q = (z_1 + i)\phi + (1 + iz_2)\theta$$
 (4-1)

Then, on the basis of this, it seems reasonable to take as a trial solution for the nonlinear system

$$q = \alpha p(x,\tau) = \alpha \left[ \left\{ (z_1 + x_1)\phi + \theta \right\} \cos \tau - \left\{ \phi + (z_2 + x_2)\theta \right\} \sin \tau \right]. \tag{4-2}$$

Substituting this expression in equations (2-5) and (2-8) gives the equations given in the previous section (3-1) - equations (3-5) and (3-6) in the general case - with

$$\begin{cases} \xi = (z_1 + x_1)\phi + \theta \\ \eta = \phi + (z_2 + x_2)\theta \end{cases}$$
 (4-3)

$$\eta = \phi + (z_1 + x_2)\theta . (4-4)$$

Of course, we only wish to retain first order terms in  $x_1$  and  $x_2$ , and so writing

$$\xi_0 = (\xi)_{x,=0}$$
 (4-5)

$$\eta_0 = (\eta)_{x_2=0}$$
 (4-6)

$$f_0(\alpha,\nu,\tau) = f\left[\alpha(\xi_0 \cos \tau - \eta_0 \sin \tau), \alpha\nu(-\xi_0 \sin \tau - \eta_0 \cos \tau)\right]$$
 (4-7)

and

$$g_0(\alpha, \nu v, \tau) = g\left[\alpha(\xi_0 \cos \tau - \eta_0 \sin \tau), \alpha \nu v(-\xi_0 \sin \tau - \eta_0 \cos \tau)\right]$$
 (4-8)

equation (3-5) becomes

$$\begin{split} \operatorname{ar} \bigg\{ \nu \xi_0^{\mathsf{T}} \Big( \mathbf{B}_s \, + \, \frac{1}{\mathsf{v}} \, \mathbf{D}_s \Big) \xi_0 \, + \, \nu \eta_0^{\mathsf{T}} \Big( \mathbf{B}_s \, + \, \frac{1}{\mathsf{v}} \, \mathbf{D}_s \Big) \eta_0 \, + \, 2 \xi_0^{\mathsf{T}} c_a \eta_0 \, + \, 2 x_1 \Big[ \nu \xi_0^{\mathsf{T}} \Big( \mathbf{B}_s \, + \, \frac{1}{\mathsf{v}} \, \mathbf{D}_s \Big) \delta \, - \, \eta_0^{\mathsf{T}} c_a \delta \Big] \\ &+ \, 2 x_2 \Big[ \nu \eta_0^{\mathsf{T}} \Big( \mathbf{B}_s \, + \, \frac{1}{\mathsf{v}} \, \mathbf{D}_s \Big) \delta \, + \, \xi_0^{\mathsf{T}} c_a \delta \Big] \bigg\} \\ &= \int_0^{2\pi} \, \Big( \xi_0^{\mathsf{T}} \, \sin \tau \, + \, \eta_0^{\mathsf{T}} \, \cos \tau \Big) \Big\{ \xi_0(\alpha, \nu, \tau) \, + \, \frac{1}{\nu^2} \, g_0(\alpha, \nu \, v, \tau) \Big\} d\tau \\ &+ \, x_1 \int_0^{2\pi} \, \Big[ \phi^{\mathsf{T}} \, \sin \tau \, f_0(\alpha, \nu, \tau) \, + \, \Big( \xi_0^{\mathsf{T}} \, \sin \tau \, + \, \eta_0^{\mathsf{T}} \, \cos \tau \Big) \, \times \\ &\times \, \Big\{ F_0^{(\mathsf{q})}(\alpha, \nu, \tau) \phi \alpha \, \cos \tau \, - \, F_0^{(\mathsf{q}^{\mathsf{T}})}(\alpha, \nu, \tau) \phi \alpha \, \sin \tau \Big\} \Big] d\tau \\ &+ \, x_2 \int_0^{2\pi} \, \Big[ \phi^{\mathsf{T}} \, \cos \tau \, f_0(\alpha, \nu, \tau) \, - \, \Big( \xi_0^{\mathsf{T}} \, \sin \tau \, + \, \eta_0^{\mathsf{T}} \, \cos \tau \Big) \, \times \\ &\times \, \Big\{ F_0^{(\mathsf{q})}(\alpha, \nu, \tau) \theta \alpha \, \sin \tau \, + \, F_0^{(\mathsf{q}^{\mathsf{T}})}(\alpha, \nu, \tau) \theta \alpha \, \cos \tau \Big\} \Big] d\tau \\ &+ \, \frac{x_1}{\nu^2} \int_0^{2\pi} \, \Big[ \phi^{\mathsf{T}} \, \sin \tau \, g_0(\alpha, \nu \nu, \tau) \, + \, \Big( \xi_0^{\mathsf{T}} \, \sin \tau \, + \, \eta_0^{\mathsf{T}} \, \cos \tau \Big) \, \times \\ &\times \, \Big\{ G_0^{(\mathsf{q})}(\alpha, \nu \nu, \tau) \phi \alpha \, \cos \tau \, - \, G_0^{(\mathsf{q}^{\mathsf{T}})}(\alpha, \nu \nu, \tau) \phi \alpha \, \sin \tau \Big\} \Big] d\tau \\ &+ \, \frac{x_2}{\nu^2} \int_0^{2\pi} \, \Big[ \phi^{\mathsf{T}} \, \cos \tau \, g_0(\alpha, \nu \nu, \tau) \, - \, \Big( \xi_0^{\mathsf{T}} \, \sin \tau \, + \, \eta_0^{\mathsf{T}} \, \cos \tau \Big) \, \times \\ &\times \, \Big\{ G_0^{(\mathsf{q})}(\alpha, \nu \nu, \tau) \theta \alpha \, \sin \tau \, + \, G_0^{(\mathsf{q}^{\mathsf{T}})}(\alpha, \nu \nu, \tau) \theta \alpha \, \cos \tau \Big\} \Big] d\tau \end{aligned}$$

where (cf section 4.1)  $F_0^{(q)}$ ,  $F_0^{(q^*)}$ ,  $G_0^{(q)}$ ,  $G_0^{(q^*)}$  are square matrices whose jth columns are respectively

$$\left\{ \frac{\partial f(q, \nu q')}{\partial q_{j}} \right\}_{q=\alpha(\xi_{0} \cos \tau - \eta_{0} \sin \tau)} \\
\left\{ \frac{\partial f(q, \nu q')}{\partial q_{j}^{*}} \right\}_{q=\alpha(\xi_{0} \cos \tau - \eta_{0} \sin \tau)} \\
\left\{ \frac{\partial g(q, \nu q')}{\partial q_{j}^{*}} \right\}_{q=\alpha(\xi_{0} \cos \tau - \eta_{0} \sin \tau)} \\
\left\{ \frac{\partial g(q, \nu q')}{\partial q_{j}^{*}} \right\}_{q=\alpha(\xi_{0} \cos \tau - \eta_{0} \sin \tau)} \\
\left\{ \frac{\partial g(q, \nu q')}{\partial q_{j}^{*}} \right\}_{q=\alpha(\xi_{0} \cos \tau - \eta_{0} \sin \tau)}$$

 $\mathbf{q}_{\mathbf{j}}$  being the jth element of  $\mathbf{q}$  . We are assuming that the functions  $\mathbf{f}$  and  $\mathbf{g}$  have

a Taylor expansion at this point. Similarly equation (3-6) becomes

$$\begin{split} \alpha \left\{ & \xi_0^T \Big( 2\pi^2 C_{\mathbf{a}} - \pi \nu \Big[ B_{\mathbf{s}} + \frac{1}{\mathbf{v}} \ D_{\mathbf{s}} \Big] \Big) n_0 + \xi_0^T \bigg( \pi^2 \nu \Big[ B_{\mathbf{s}} + \frac{1}{\mathbf{v}} \ D_{\mathbf{s}} \Big] + \frac{\pi}{2} \Big[ C_{\mathbf{s}} + \frac{1}{\mathbf{v}^2} \ E - \nu^2 A \Big] \right) \xi_0 \\ & + \eta_0^T \bigg( \pi^2 \nu \Big[ B_{\mathbf{s}} + \frac{1}{\mathbf{v}} \ D_{\mathbf{s}} \Big] - \frac{\pi}{2} \Big[ C_{\mathbf{s}} + \frac{1}{\mathbf{v}^2} \ E - \nu^2 A \Big] \bigg) n_0 \\ & + \mathbf{x}_1 \Big[ \nu \bigg( \pi \eta_0^T + 2\pi^2 \xi_0^T \bigg) \Big( B_{\mathbf{s}} + \frac{1}{\mathbf{v}} \ D_{\mathbf{s}} \Big) - 2\pi^2 \eta_0^T C_{\mathbf{a}} + \pi \xi_0^T \Big( C_{\mathbf{s}} + \frac{1}{\mathbf{v}^2} \ E - \nu^2 A \Big) \Big] \phi \\ & - \mathbf{x}_2 \Big[ \nu \bigg( \pi \xi_0^T - 2\pi^2 n_0^T \bigg) \Big( B_{\mathbf{s}} + \frac{1}{\mathbf{v}} \ D_{\mathbf{s}} \Big) - 2\pi^2 \xi_0^T C_{\mathbf{a}} + \pi n_0^T \Big( C_{\mathbf{s}} + \frac{1}{\mathbf{v}^2} \ E - \nu^2 A \Big) \Big] \theta \Big\} \end{split}$$

$$= \int_{0}^{2\pi} \left( \xi_{0}^{T} \sin \tau + \eta_{0}^{T} \cos \tau \right) \left\{ f_{0}(\alpha, \nu, \tau) + \frac{1}{\nu^{2}} g_{0}(\alpha, \nu\nu, \tau) \right\} \tau d\tau$$

$$+ x_{1} \int_{0}^{2\pi} \left[ \phi^{T} \sin \tau \ f_{0}(\alpha, \nu, \tau) + \left( \xi_{0}^{T} \sin \tau + \eta_{0}^{T} \cos \tau \right) \times \left[ \left( \xi_{0}^{T} \right) \left( \alpha, \nu, \tau \right) \phi \alpha \cos \tau \right] \times \left[ \left( \xi_{0}^{T} \right) \left( \alpha, \nu, \tau \right) \phi \alpha \sin \tau \right] \right] \tau d\tau$$

$$+ x_{2} \int_{0}^{2\pi} \left[ \phi^{T} \cos \tau \ f_{0}(\alpha, \nu, \tau) - \left( \xi_{0}^{T} \sin \tau + \eta_{0}^{T} \cos \tau \right) \times \left[ \left( \xi_{0}^{T} \right) \left( \alpha, \nu, \tau \right) \phi \alpha \sin \tau \right] \right] \tau d\tau$$

$$+ \frac{x_{1}}{\nu^{2}} \int_{0}^{2\pi} \left[ \phi^{T} \sin \tau \ g_{0}(\alpha, \nu\nu, \tau) + \left( \xi_{0}^{T} \sin \tau + \eta_{0}^{T} \cos \tau \right) \times \left[ \left( \xi_{0}^{T} \right) \left( \alpha, \nu, \tau \right) \phi \alpha \cos \tau \right] \right] \tau d\tau$$

$$\times \left\{ G_{0}^{(q)}(\alpha, \nu\nu, \tau) \phi \alpha \cos \tau - G_{0}^{(q')}(\alpha, \nu\nu, \tau) \phi \alpha \sin \tau \right\} \right] \tau d\tau$$

and

$$+\frac{x_{2}}{v^{2}}\int_{0}^{2\pi}\left[\theta^{T}\cos\tau\ g_{0}(\alpha,\nu\nu,\tau)-\left(\xi_{0}^{T}\sin\tau+\eta_{0}^{T}\cos\tau\right)\times\left(G_{0}^{(q)}(\alpha,\nu\nu,\tau)\theta\alpha\sin\tau+G_{0}^{(q^{\dagger})}(\alpha,\nu\nu,\tau)\theta\alpha\cos\tau\right)\right]\tau d\tau. \tag{4-11}$$

Furthermore, from equation (2-9), with  $p(x,\tau)$  given by (4-2), we obtain the following two equations, keeping again only first order terms in  $x_1$  and  $x_2$ :

$$\begin{split} \alpha\pi\phi^T \Bigg[ & \Big\{ \Big( C + \frac{E}{v^2} - Av^2 \Big) \xi_0 - v \Big( B + \frac{D}{v} \Big) \, \eta_0 \Big\} + \kappa_1 \Big( C_s + \frac{E}{v^2} - Av^2 \Big) \phi - v \kappa_2 \, \Big( B + \frac{D}{v} \Big) \, \theta \Bigg] \\ &= -\phi^T \int_0^{2\pi} \left[ \Big\{ f_0(\alpha, v, \tau) + \frac{1}{v^2} \, g_0(\alpha, vv, \tau) \Big\} \, \cos \tau \right. \\ &+ \alpha \kappa_1 \Big\{ F_0^{(q)}(\alpha, v, \tau) \phi \, \cos^2 \tau - F_0^{(q')}(\alpha, v, \tau) \phi \, \sin \tau \, \cos \tau \Big\} \\ &+ \frac{\alpha \kappa_1}{v^2} \Big\{ G_0^{(q)}(\alpha, vv, \tau) \phi \, \cos^2 \tau - G_0^{(q')}(\alpha, vv, \tau) \phi \, \sin \tau \, \cos \tau \Big\} \\ &- \alpha \kappa_2 \Big\{ F_0^{(q)}(\alpha, v, \tau) \theta \, \sin \tau \, \cos \tau + F_0^{(q')}(\alpha, v, \tau) \theta \, \cos^2 \tau \Big\} \\ &- \frac{\alpha \kappa_2}{v^2} \Big\{ G_0^{(q)}(\alpha, vv, \tau) \theta \, \sin \tau \, \cos \tau + G_0^{(q')}(\alpha, vv, \tau) \theta \, \cos^2 \tau \Big\} \, d\tau \\ &- \dots (4-12) \end{split}$$

and

$$\begin{aligned} & \alpha \pi \theta^T \Bigg[ \Bigg\{ \bigg( C + \frac{E}{v^2} - A v^2 \bigg) \eta_0 + v \bigg( B + \frac{D}{v} \bigg) \, \xi_0 \Big\} + v x_1 \bigg( B + \frac{D}{v} \bigg) \, \phi + x_2 \bigg( C_s + \frac{E}{v^2} - A v^2 \bigg) \theta \Bigg] \\ & = \theta^T \int_0^{2\pi} \Bigg[ \Big\{ f_0(\alpha, \nu, \tau) + \frac{1}{v^2} \, g_0(\alpha, \nu v, \tau) \Big\} \, \sin \tau \\ & + \alpha x_1 \Big\{ F_0^{(q)}(\alpha, \nu, \tau) \phi \, \sin \tau \, \cos \tau - F_0^{(q')}(\alpha, \nu, \tau) \phi \, \sin^2 \tau \Big\} \\ & + \frac{\alpha x_1}{v^2} \Big\{ G_0^{(q)}(\alpha, \nu v, \tau) \phi \, \sin \tau \, \cos \tau - G_0^{(q')}(\alpha, \nu v, \tau) \phi \, \sin^2 \tau \Big\} \\ & - \alpha x_2 \Big\{ F_0^{(q)}(\alpha, \nu, \tau) \theta \, \sin^2 \tau + F_0^{(q')}(\alpha, \nu, \tau) \theta \, \sin \tau \, \cos \tau \Big\} \\ & - \frac{\alpha x_2}{v^2} \Big\{ G_0^{(q)}(\alpha, \nu v, \tau) \theta \, \sin^2 \tau + G_0^{(q')}(\alpha, \nu v, \tau) \theta \, \sin \tau \, \cos \tau \Big\} \Bigg] d\tau \quad . \end{aligned}$$

Thus we have four equations, (4-9), (4-11), (4-12) and (4-13), which can be solved for the four of the five unknowns  $\alpha$ ,  $\nu$ ,  $\nu$ ,  $x_1$  and  $x_2$  in terms of the other one. The equations are linear in the modal parameters  $x_1$  and  $x_2$  but not in the other unknowns.

The solution of these equations should not be as troublesome as it might appear. Consider first the case when there is no structural damping and no structural non-linearity (D and  $g(q,vvq^*)$ ) are both zero). Then all the integrals that appear are independent of v and so we can assume values of  $\alpha$  and  $\nu$  and obtain respectively, from equations (4-9), (4-11), (4-12) and (4-13), equation of the form

$$\mu_{01}x_1 + \mu_{02}x_2 + \mu_{03} = 0 (4-14)$$

$$\left(\mu_{11} - \frac{\alpha}{v^2} \gamma_{11}\right) x_1 + \left(\mu_{12} - \frac{\alpha}{v^2} \gamma_{12}\right) x_2 + \left(\mu_{13} - \frac{\alpha}{v^2} \gamma_{13}\right) = 0 \tag{4-15}$$

$$\left(\mu_{21} - \frac{\alpha}{v^2} \gamma_{21}\right) x_1 + \mu_{22} x_2 + \left(\mu_{23} - \frac{\alpha}{v^2} \gamma_{23}\right) = 0$$
 (4-16)

$$\mu_{31}x_1 + \left(\mu_{32} - \frac{\alpha}{v^2} \gamma_{32}\right)x_2 + \left(\mu_{33} - \frac{\alpha}{v^2} \gamma_{33}\right) = 0. \tag{4-17}$$

The coefficients  $\mu_{ij}$  will all be functions of  $\alpha$  and  $\nu$  . For example

$$\mu_{02} = 2\alpha\pi \left[ \nu \eta_0^T B_s \theta + \xi_0^T C_a \theta \right] - \int_0^{2\pi} \left[ \theta^T \cos \tau \ f_0(\alpha, \nu, \tau) - \left( \xi_0^T \sin \tau + \eta_0^T \cos \tau \right) \times \left\{ F_0^{(q)}(\alpha, \nu, \tau) \theta \alpha \sin \tau - F_0^{(q')}(\alpha, \nu, \tau) \theta \alpha \cos \tau \right\} \right] d\tau .$$

$$(4-18)$$

The other coefficients, the  $\gamma_{\mbox{\scriptsize ij}}$  , are constants. An example is

$$\Upsilon_{32} = -\pi \theta^{T} E \theta \qquad (4-19)$$

The three equations (4-15) to (4-17) form an eigenvalue problem which can be solved by the usual methods for  $\alpha/v^2$ ,  $x_1$  and  $x_2$ . We require a solution for which all these quantities are real and the first one,  $(\alpha/v^2)$ , is positive. There always will be at least one real solution. The values of  $x_1$  and  $x_2$ , from suitable solutions of (4-15) to (4-17), can then be substituted in equation (4-14) to see how closely it is satisfied. By repeating the procedure for other assumed values of  $\alpha$  and  $\nu$  one should then be able to find the conditions under which all four equations are satisfied; thus obtaining  $\nu$ ,  $x_1$ ,  $x_2$ , and  $\nu$  as functions of  $\alpha$  for the critical (limit cycle) flutter condition.

When the only nonlinearity is structural it is convenient to use a notation which is an elaboration of that used in that section 3.1 (see Table 1 for full details). Equations (4-9), (4-11), (4-12) and (4-13) then become

- a factor  $\alpha\pi$  or  $\alpha\pi^2$  has been deleted as convenient

- respectively

$$v^{2}\left\{g_{10}(\alpha, vv) + x_{1}g_{11}(\alpha, vv) + x_{2}g_{12}(\alpha, vv)\right\} - v(k_{10} + k_{11}x_{1} + k_{12}x_{2})$$

$$- (c_{10} - c_{11}x_{1} + c_{12}x_{2}) = 0 \qquad (4-20)$$

$$v^{2}\left\{g_{20}(\alpha, \nu v) + x_{1}g_{21}(\alpha, \nu v) + x_{2}g_{22}(\alpha, \nu v)\right\} - \nu(k_{20} + k_{21}x_{1} + k_{22}x_{2}) - (c_{20} - c_{21}x_{1} + c_{22}x_{2}) = 0$$

$$(4-21)$$

$$v^{2}\left\{g_{30}(\alpha,\nu v) + x_{1}g_{31}(\alpha,\nu v) - x_{2}g_{32}(\alpha,\nu v)\right\} - v(k_{30} + k_{32}x_{2}) + (c_{30} + c_{31}x_{1}) = 0 \quad (4-22)$$

$$v^{2}\left\{g_{40}(\alpha,\nu v) + x_{1}g_{41}(\alpha,\nu v) - x_{2}g_{42}(\alpha,\nu v)\right\} - v(k_{40} + k_{41}x_{1}) - (c_{40} + c_{42}x_{2}) = 0 \quad . (4-23)$$

The procedure that can be followed will then be similar to that just suggested in the case of aerodynamic (and not structural) nonlinearity. Values of  $\alpha$  and  $\nu\nu$  assumed; the eigenvalue value problem posed by three\* of the above four equations is solved for  $\nu^2$ ,  $x_1$  and  $x_2$ ; the solution is substituted in the remaining equation; and the process is repeated with other assumed values of  $\alpha$  and  $\nu\nu$  until the locus of critical condition is found.

# 4.1 The matrices $F_0^{(q)}$ etc

No difficulty should be encountered in evaluating the matrices whose elements are defined by equations (4-10) if analytical expressions are known for the column vectors f(q, vq') and g(q, vvq'). There may, however, be cases when all that is available are numerical values of the vectors at instances during a specified motion. For example this most likely will be the case for f as given by nonlinear transonic flow calculations. At first sight one may imagine in such a case that we are left with an almost overwhelming problem.

However, let us first note that what is required in equations (4-9) and (4-11) to (4-13) is not the two square matrices  $F_0^{(q)}$  and  $F_0^{(q')}$  in isolation but the two column vectors

$$\left(F_0^{(q)}\phi\cos\tau - F_0^{(q^*)}\phi\sin\tau\right) = \frac{1}{\alpha}\left(\frac{\partial f}{\partial z_1}\right)_{q=\alpha p_0} \tag{4-24}$$

and

$$\left(F_0^{(q)}\theta \sin \tau + F_0^{(q')}\theta \cos \tau\right) = -\frac{1}{\alpha} \left(\frac{\partial f}{\partial z_2}\right)_{q=\alpha p_0}$$
(4-25)

Stability considerations (of section 4.1) suggest that it may be most instructive to take the last three - (4-21) to (4-23). A solution which gives  $v^2$  real and positive (and hence  $\mathbf{x}_1$  and  $\mathbf{x}_2$  real) is required.

where

$$p_0(\tau) = p(0,\tau)$$
 (4-26)

Thus by evaluating f(q, vq') for  $q = \alpha p_0$ , and for one or two adjacent q caused by small variations in  $z_1$  and  $z_2$ , one should be able to evaluate the required vectors.

#### 4.2 Stability of limit cycles

When the function  $\chi(\alpha, v, v, x)$  (equation (2-5)) is positive\*, it means that energy has to be supplied to the system to maintain the assumed motion. Our proposed solution procedure determines a curve, in say the  $(\alpha, v)$  plane, where  $\chi = 0$ ; and also provides values of  $\chi$  at other points in this plane. If  $\chi$  is negative above this critical curve, ie when  $\alpha$  is increased by  $\delta\alpha$ , or positive below the curve, then we can certainly say that the limit cycles corresponding to points on the curve are unstable for they are unstable with respect to perturbations in  $\alpha$  . We cannot, however, say with absolute certainty that the limit cycles are stable if the contrary is true, that is if x is positive above and negative below the critical curve. This is because the motion may be unstable with respect to other perturbations (cf Ref 1). However, in practice, one would expect the signs of  $\chi$  , adjacent to the critical curve  $\chi = 0$ , to be a good enough guide to the stability or otherwise of the limit cycles. If there is a stable limit cycle then it means that we can have what is usually known as limited amplitude flutter; while if there is just an unstable limit cycle then catastrophic (diverging to infinity) flutter will be possible when the system undergoes a big enough disturbance.

#### 5 CONCLUDING REMARKS

The question as to whether procedures for determining limit cycles, such as those described in this Memorandum, are more attractive than other approaches will depend largely on the number of parameters necessary in the description of the limit cycle. If, as in the detailed development of section 4, one can get away with two parameters  $\mathbf{x}_1$  and  $\mathbf{x}_2$ , in addition to the amplitude and frequency parameters ( $\alpha$  and  $\nu$ ) (of equation (4-2)), then it may well prove the more economical method. Baldock's way<sup>5,6</sup> of condensing a linear flutter system to an equivalent binary certainly provides a promising guide to the choice of parameters in such a case.

<sup>\*</sup> Or, equivalently, the left-hand side is greater than the right-hand side in equations (3-4) or (3-5) or (4-9), or the left-hand side of (4-20) is negative. The energy supplied is also zero in the trivial case  $\alpha = 0$  (of equation (2-4)).

#### NOTATION USED IN EQUATIONS (4-20) TO (4-23)

$$c_{10} = 2\xi_0^T c_a n_0 , \qquad c_{11} = 2n_0^T c_a \phi , \qquad c_{12} = 2\xi_0^T c_a \theta ,$$

$$c_{20} = 2\xi_0^T c_a n_0 + \frac{1}{2\pi} \left\{ \xi_0^T c_s \xi_0 - n_0^T c_s n_0 \right\}, \quad c_{21} = 2n_0^T c_a \phi - \frac{1}{\pi} \xi_0^T c_s \phi , \quad c_{31} = 2\xi_0^T c_a \theta - \frac{1}{\pi} n_0^T c_s \theta$$

$$c_{30} = \phi^{T} C \xi_{0} , \qquad c_{31} = \phi^{T} C_{s} \phi ,$$

$$c_{40} = \theta^{T} C n_{0} , \qquad c_{42} = \theta^{T} C_{s} \theta$$

=

$$k_{10} = \xi_0^T B_s \xi_0 + \eta_0^T B_s \eta_0$$
,  $k_{11} = 2\xi_0^T B_s \phi$ ,  $k_{12} = 2\eta_0^T B_s \theta$ ,

$$\mathbf{k}_{20} = \xi_{0}^{\mathrm{T}} \mathbf{B}_{\mathbf{s}} \xi_{0} + \eta_{0}^{\mathrm{T}} \mathbf{B}_{\mathbf{s}} \eta_{0} - \frac{1}{\pi} \xi_{0}^{\mathrm{T}} \mathbf{B}_{\mathbf{s}} \eta_{0} , \quad \mathbf{k}_{21} = 2 \xi_{0}^{\mathrm{T}} \mathbf{B}_{\mathbf{s}} \phi + \frac{1}{\pi} \eta_{0}^{\mathrm{T}} \mathbf{B}_{\mathbf{s}} \phi , \qquad \mathbf{k}_{22} = 2 \eta_{0}^{\mathrm{T}} \mathbf{B}_{\mathbf{s}} \theta - \frac{1}{\pi} \xi_{0}^{\mathrm{T}} \mathbf{B}_{\mathbf{s}} \theta ,$$

$$k_{30} = \phi^{T} B \eta_{0}$$
,  $k_{32} = \phi^{T} B \theta$ 

$$k_{40} = \theta^{T} B \xi_{0}$$
 ,  $k_{41} = \theta^{T} B \phi$ 

=

$$g_{10}(\alpha, vv) = \frac{1}{\alpha\pi(vv)^2} \int_0^{2\pi} \left( \xi_0^{T} \sin \tau + \eta_0^{T} \cos \tau \right) g_0(\alpha, vv, \tau) d\tau - \frac{1}{vv} \left( \xi_0^{T} D_s \xi_0 + \eta_0^{T} D_s \eta_0 \right)$$

$$g_{11}(\alpha,\nu\nu) = \frac{1}{\alpha\pi(\nu\nu)^2} \int_0^{2\pi} \left[ \phi^T \sin\tau \ g_0(\alpha,\nu\nu,\tau) + \left(\xi_0^T \sin\tau + \eta_0^T \cos\tau\right) \times \left( g_0^{(q)}(\alpha,\nu\nu,\tau) \phi \alpha \cos\tau - g_0^{(q')}(\alpha,\nu\nu,\tau) \phi \alpha \sin\tau \right) \right] d\tau - \frac{2}{\nu\nu} \xi_0^T D_s \phi$$

$$g_{12}(\alpha,\nu\nu) = \frac{1}{\alpha\pi(\nu\nu)^2} \int_0^{2\pi} \left[ \theta^T \cos \tau \ g_0(\alpha,\nu\nu,\tau) - \left(\xi_0^T \sin \tau + \eta_0^T \cos \tau\right) \times \left( g_0^{(q)}(\alpha,\nu\nu,\tau)\theta\alpha \sin \tau + g_0^{(q^*)}(\alpha,\nu\nu,\tau)\theta\alpha \cos \tau \right) \right] d\tau - \frac{2}{\nu\nu} \eta_0^T p_s \theta$$

$$\mathbf{g}_{20}(\alpha, vv) = \frac{1}{\alpha\pi^{2}(vv)^{2}} \int_{0}^{2\pi} \left( \xi_{0}^{T} \sin \tau + \eta_{0}^{T} \cos \tau \right) \mathbf{g}_{0}(\alpha, vv, \tau) \tau d\tau - \frac{1}{2\pi(vv)^{2}} \left( \xi_{0}^{T} \mathbf{E} \xi_{0} - \eta_{0}^{T} \mathbf{E} \eta_{0} \right) - \frac{1}{vv} \left( \xi_{0}^{T} \mathbf{D}_{s} \xi_{0} + \eta_{0}^{T} \mathbf{D}_{s} \eta_{0} - \frac{1}{\pi} \xi_{0}^{T} \mathbf{D}_{s} \eta_{0} \right) + \frac{1}{2\pi} \left( \xi_{0}^{T} \mathbf{A} \xi_{0} - \eta_{0}^{T} \mathbf{A} \eta_{0} \right)$$

$$\begin{split} \mathbf{g}_{21}(\alpha,\nu v) &= \frac{1}{\alpha \pi^2 (\nu v)^2} \int_0^{2\pi} \left[ \phi^T \sin \tau \ \mathbf{g}_0(\alpha,\nu v,\tau) + \left( \xi_0^T \sin \tau + \eta_0^T \cos \tau \right) \times \right. \\ & \times \left. \left\{ \mathbf{g}_0^{(\mathbf{q})}(\alpha,\nu v,\tau) \phi \alpha \cos \tau - \mathbf{g}_0^{(\mathbf{q}^{\dagger})}(\alpha,\nu v,\tau) \phi \alpha \sin \tau \right\} \right] \tau \mathrm{d}\tau \\ & - \frac{1}{\pi (\nu v)^2} \, \xi_0^T \mathbf{E} \phi - \frac{1}{\nu v} \left( 2 \xi_0^T \mathbf{D}_{\mathbf{S}} \phi + \frac{1}{\pi} \, \eta_0^T \mathbf{D}_{\mathbf{S}} \phi \right) + \frac{1}{\pi} \, \xi_0^T \mathbf{A} \phi \end{split}$$

$$g_{22}(\alpha, \nu v) = \frac{1}{\alpha \pi^{2}(\nu v)^{2}} \int_{0}^{2\pi} \left[ \theta^{T} \cos \tau \ g_{0}(\alpha, \nu v, \tau) - \left( \xi_{0}^{T} \sin \tau + \eta_{0}^{T} \cos \tau \right) \times \right.$$

$$\times \left\{ G_{0}^{(q)}(\alpha, \nu v, \tau) \theta \alpha \sin \tau + G_{0}^{(q')}(\alpha, \nu v, \tau) \theta \alpha \cos \tau \right\} \left[ \tau d\tau + \frac{1}{\pi(\nu v)^{2}} \eta_{0}^{T} E \theta - \frac{1}{\nu v} \left\{ 2 \eta_{0}^{T} D_{s} \theta - \frac{1}{\pi} \xi_{0}^{T} D_{s} \theta \right\} - \frac{1}{\pi} \eta_{0}^{T} A \theta \right]$$

$$g_{30}(\alpha, vv) = \frac{1}{\alpha\pi(vv)^2} \phi^T \int_0^{2\pi} g_0(\alpha, vv, \tau) \cos \tau \, d\tau + \frac{1}{(vv)^2} \phi^T E \xi_0 - \frac{1}{vv} \phi^T D \eta_0 - \phi^T A \xi_0$$

$$g_{31}(\alpha,\nu v) = \frac{1}{\pi(\nu v)^2} \phi^T \begin{cases} \int_0^{2\pi} \left\{ G_0^{(q)}(\alpha,\nu v,\tau) \cos^2 \tau - G_0^{(q^*)}(\alpha,\nu v,\tau) \sin \tau \cos \tau \right\} d\tau \right\} \phi \\ + \frac{1}{(\nu v)^2} \phi^T E \phi - \phi^T A \phi \end{cases}$$

$$g_{32}(\alpha, \nu v) = \frac{1}{\pi(\nu v)^2} \phi^T \begin{cases} \int_0^{2\pi} \left\{ G_0^{(q)}(\alpha, \nu v, \tau) \sin \tau \cos \tau + G_0^{(q')}(\alpha, \nu v, \tau) \cos^2 \tau \right\} d\tau \right\} \theta + \frac{1}{\nu v} \phi^T D\theta \end{cases}$$

$$g_{40}(\alpha,\nu v) = \frac{1}{\alpha\pi(\nu v)^2} \theta^T \int_0^{2\pi} g_0(\alpha,\nu v,\tau) \sin \tau \, d\tau - \frac{1}{(\nu v)^2} \theta^T E \eta_0 - \frac{1}{\nu v} \theta^T D \xi_0 + \theta^T A \eta_0$$

$$\mathbf{g}_{41}(\alpha, \nu \mathbf{v}) = \frac{1}{\pi(\nu \mathbf{v})^2} \, \theta^{\mathrm{T}} \left\{ \int_0^{2\pi} \left\{ G_0^{(q)}(\alpha, \nu \mathbf{v}, \tau) \sin \tau \cos \tau - G_0^{(q^{\dagger})}(\alpha, \nu \mathbf{v}, \tau) \sin^2 \tau \right\} d\tau \right\} \phi - \frac{1}{\nu \mathbf{v}} \, \theta^{\mathrm{T}} \mathbf{D} \phi$$

$$g_{42}(\alpha,\nu v) = \frac{1}{\pi(\nu v)^2} \theta^T \begin{cases} \int_0^{2\pi} \left\{ G_0^{(q)}(\alpha,\nu v,\tau) \sin^2\tau + G_0^{(q^*)}(\alpha,\nu v,\tau) \sin\tau \cos\tau \right\} d\tau \right\} \theta \\ + \frac{1}{(\nu v)^2} \theta^T E \theta - \theta^T A \theta . \end{cases}$$

R. C.

#### LIST OF SYMBOLS

```
Α
                       inertia matrix
                       linear aerodynamic damping matrix
                       linear aerodynamic stiffness matrix
C
                       linear structural damping matrix
n
                       linear structural stiffness matrix
F_0^{(q)}(\alpha,\nu,\tau)
                       square matrix whose jth column is (\partial f/\partial q_j)_{q=\alpha p_0}
F_0^{(q^{\dagger})}(\alpha,\nu,\tau)
                       square matrix whose jth column is (\partial f/\partial q_j^i)_{q=\alpha p_0}
G_{\Omega}^{(q)}(\alpha, \nu v, \tau)
                       square matrix whose jth column is (\partial g/\partial q_j)_{q=\alpha p_0}
                       square matrix whose jth column is (\partial g/\partial q_j^i)_{q=\alpha p_0}
G_0^{(q')}(\alpha, \nu \nu, \tau)
c1, c2
                       see equations (3-11) and (3-12)
                       constant coefficients in equations (4-20) to (4-23) (no aerodynamic
cii
                       nonlinearity, cf Table 1)
f(q,vq')
                       column vector of nonlinear aerodynamic terms
f_0(\alpha, \nu, \tau)
                       see equation (4-7)
g(q,vvq')
                       column vector of nonlinear structural terms
g_0(\alpha, \nu \nu, \tau)
                       see equation (4-8)
g_i(\alpha, \nu\nu)
                       see equations (3-13) and (3-14)
                       coefficients in equations (4-20) to (4-23) (no aerodynamic nonlinearity,
g<sub>ii</sub>(α,νν)
                       cf Table 1)
k1, k2
                       see equations (3-9) and (3-10)
                       constant coefficients in equations (4-20) to (4-23) (no aerodynamic
k
ii
                       nonlinearity, cf Table 1)
p(x,\tau)
                       mode of trial solution for q(\tau)
p_0(\tau) = p(0,\tau)
                       column vector of generalised coordinates
q(\tau)
q_i(\tau)
                       ith element of q(\tau)
                       time
                       ratio of airspeed to a reference speed
                       flutter speed parameter of linear problem (cf equation (3-2))
                       see equation (2-10)
                       parameters in p(x,\tau) (see also equations (4-2) to (4-4))
x_1, x_2, \dots
y(q,q',q")
                       left hand side of equation (2-1)
                       coefficients in flutter mode of linear system (equation (4-1))
z_1, z_2
                       amplitude parameter
                       constant coefficients in equations (4-14) to (4-17) (no structural
γij
                       damping or nonlinearity)
                       small parameter in equation (2-10)
                       column vector component of p(x,\tau) (see equations (3-1) or (4-4))
\eta_0 = (\eta)_{x_1=0}
```

311 700

# LIST OF SYMBOLS (concluded)

column vector in flutter mode of linear system (equation (4-1))
coefficient in van der Pol equation
coefficient in equations (4-14) to (4-17) (no structural damping or nonlinearity)
frequency parameter
flutter frequency parameter of linear problem (of equation (3-2)
column vector component of $p(x,\tau)$ (see equation (3-1) or (4-3))
column vector in flutter mode of linear system (equation (4-1))
see equation (2-5)
circular frequency of limit cycle

## Dressings

indicates differentiation with respect to τ

a and s
subscripts indicate skew-symmetric and symmetric part of a square matrix respectively

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#### REPORT DOCUMENTATION PAGE

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A flutter analysis procedure for nonlinear systems is proposed as an alternative to timewise integration methods. It is based on an energy method due to J. Roords and S. Nemat-Nasser; and shows promise of being a practical procedure provided the number of parameters can be minimised by the representation of the flutter system by an equivalent (condensed) two degree of freedom system in the neighbourhood of the critical condition. The relationship to the simpler method put forward by R.F. Taylor st alia is considered.

# DATE